ELSEVIER Journal of Financial Economics 78 (2005) 703–704

JOURNAL OF Financial ECONOMICS

www.elsevier.com/locate/jfec

Author index to volume 78

Asquith, Paul, Parag A. Pathak and Jay R. Ritter, Short interest, institutional ownership, and stock returns 243
Bebchuk, Lucian A. and Alma Cohen, The costs of entrenched boards 409
Boehmer, Ekkehart, Dimensions of execution quality: Recent evidence for US equity markets 553
Christoffersen, Susan E.K., Christopher C. Géczy, David K. Musto and Adam V. Reed, Crossborder dividend taxation and the preferences of taxable and nontaxable investors: Evidence from Canada 121
Cohen, A., *see* Lucian A. Bebchuk 409
Cronqvist, Henrik and Mattias Nilsson, The choice between rights offerings and private equity placements 375
de Jong, Frank and Frans A. de Roon, Time-varying market integration and expected returns in emerging markets 583
de Roon, F.A., *see* Frank de Jong 583
Fehle, Frank and Sergey Tsyplakov, Dynamic risk management: Theory and evidence 3
Géczy, C.C., *see* Susan E.K. Christoffersen 121
Grinblatt, Mark and Bing Han, Prospect theory, mental accounting, and momentum 311
Han, B., *see* Mark Grinblatt 311
Hanna, J. Douglas and Mark J. Ready, Profitable predictability in the cross section of stock returns 463
Jones, Christopher S. and Jay Shanken, Mutual fund performance with learning across funds 507
Kato, Hideaki Kiyoshi, Michael Lemmon, Mi Luo and James Schallheim, An empirical examination of the costs and benefits of executive stock options: Evidence from Japan 435
Khorana, Ajay, Henri Servaes and Peter Tufano, Explaining the size of the mutual fund industry around the world 145
Khwaja, Asim Ijaz and Atif Mian, Unchecked intermediaries: Price manipulation in an emerging stock market 203
Lemmon, M., *see* Hideaki Kiyoshi Kato 435
Loughran, Tim and Paul Schultz, Liquidity: Urban versus rural firms 341
Luo, M., *see* Hideaki Kiyoshi Kato 435
Mian, A., *see* Asim Ijaz Khwaja 203
Moulton, Pamela C., You can't always get what you want: Trade-size clustering and quantity choice in liquidity 89
Musto, D.K., *see* Susan E.K. Christoffersen 121
Nagel, Stefan, Short sales, institutional investors and the cross-section of stock returns 277
Nilsson, M., *see* Henrik Cronqvist 375
Pathak, P.A., *see* Paul Asquith 243
Pearson, N.D., *see* Sophie Xiaoyan Ni 49
Petkova, Ralitsa and Lu Zhang, Is value riskier than growth? 187
Poteshman, A.M., *see* Sophie Xiaoyan Ni 49
Ready, M.J., *see* J. Douglas Hanna 463
Reed, A.V., *see* Susan E.K. Christoffersen 121
Ritter, J.R., *see* Paul Asquith 243
Schallheim, J., *see* Hideaki Kiyoshi Kato 435
Schultz, P., *see* Tim Loughran 341
Servaes, H., *see* Ajay Khorana 145
Shanken, J., *see* Christopher S. Jones
Sherman, Ann E., Global trends in IPO methods: Book building versus auctions with endogenous entry 615

doi:10.1016/S0304-405X(05)00202-3

Silber, William L., What happened to liquidity when world war I shut the NYSE? 685
Svenstrup, Mikkel, On the suboptimality of single-factor exercise strategies for Bermudan swaptions 651
Tsyplakov, S., *see* Frank Fehle 3
Tufano, P., *see* Ajay Khorana 145
Xiaoyan Ni, Sophie, Neil D. Pearson and Allen M. Poteshman, Stock price clustering on option expiration dates 49
Zhang, L., *see* Ralitsa Petkova 187